

Flash Cards

to accompany

A First Course in Linear Algebra

by

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A **system of linear equations** is a collection of m equations in the variable quantities $x_1, x_2, x_3, \dots, x_n$ of the form,

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1n}x_n &= b_1 \\a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2n}x_n &= b_2 \\a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \cdots + a_{3n}x_n &= b_3 \\&\vdots \\a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \cdots + a_{mn}x_n &= b_m\end{aligned}$$

where the values of a_{ij} , b_i and x_j are from the set of complex numbers, \mathbb{C} .

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Two systems of linear equations are **equivalent** if their solution sets are equal. ©2005, 2006

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Given a system of linear equations, the following three operations will transform the system into a different one, and each is known as an **equation operation**.

1. Swap the locations of two equations in the list.
2. Multiply each term of an equation by a nonzero quantity.
3. Multiply each term of one equation by some quantity, and add these terms to a second equation, on both sides of the equality. Leave the first equation the same after this operation, but replace the second equation by the new one.

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If we apply one of the three equation operations of Definition EO to a system of linear equations (Definition SLE), then the original system and the transformed system are equivalent. ©2005,

An $m \times n$ **matrix** is a rectangular layout of numbers from \mathbb{C} having m rows and n columns. We will use upper-case Latin letters from the start of the alphabet (A, B, C, \dots) to denote matrices and squared-off brackets to delimit the layout. Many use large parentheses instead of brackets — the distinction is not important. Rows of a matrix will be referenced starting at the top and working down (i.e. row 1 is at the top) and columns will be referenced starting from the left (i.e. column 1 is at the left). For a matrix A , the notation $[A]_{ij}$ will refer to the complex number in row i and column j of A .

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Definition AM Augmented Matrix

Suppose we have a system of m equations in the n variables $x_1, x_2, x_3, \dots, x_n$ written as

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2n}x_n &= b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \cdots + a_{3n}x_n &= b_3 \\ &\vdots \\ a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \cdots + a_{mn}x_n &= b_m \end{aligned}$$

then the **augmented matrix** of the system of equations is the $m \times (n + 1)$ matrix

$$\left[\begin{array}{cccccc} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} & b_2 \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} & b_3 \\ \vdots & & & & & \\ a_{m1} & a_{m2} & a_{m3} & \cdots & a_{mn} & b_m \end{array} \right]$$

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The following three operations will transform an $m \times n$ matrix into a different matrix of the same size, and each is known as a **row operation**.

1. Swap the locations of two rows.
2. Multiply each entry of a single row by a nonzero quantity.
3. Multiply each entry of one row by some quantity, and add these values to the entries in the same columns of a second row. Leave the first row the same after this operation, but replace the second row by the new values.

We will use a symbolic shorthand to describe these row operations:

1. $R_i \leftrightarrow R_j$: Swap the location of rows i and j .
2. αR_i : Multiply row i by the nonzero scalar α .
3. $\alpha R_i + R_j$: Multiply row i by the scalar α and add to row j .

Two matrices, A and B , are **row-equivalent** if one can be obtained from the other by a sequence of row operations.

Suppose that A and B are row-equivalent augmented matrices. Then the systems of linear equations that they represent are equivalent systems.

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Definition RREF Reduced Row-Echelon Form

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A matrix is in **reduced row-echelon form** if it meets all of the following conditions:

1. A row where every entry is zero lies below any row that contains a nonzero entry.
2. The leftmost nonzero entry of a row is equal to 1.
3. The leftmost nonzero entry of a row is the only nonzero entry in its column.
4. Consider any two different leftmost nonzero entries, one located in row i , column j and the other located in row s , column t . If $s > i$, then $t > j$.

A row of a matrix where every entry is zero is called a **zero row**.

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For a matrix in reduced row-echelon form, the leftmost nonzero entry of any row that is not a zero row will be called a **leading 1**.

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For a matrix in reduced row-echelon form, a column containing a leading 1 will be called a **pivot column**.

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Suppose A is a matrix. Then there is a matrix B so that

1. A and B are row-equivalent.
2. B is in reduced row-echelon form.

To **row-reduce** the matrix A means to apply row operations to A and arrive at a row-equivalent matrix B in reduced row-echelon form.

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A system of linear equations is **consistent** if it has at least one solution. Otherwise, the system is called **inconsistent**.

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Suppose A is the augmented matrix of a consistent system of linear equations and B is a row-equivalent matrix in reduced row-echelon form. Suppose j is the index of a column of B that contains the leading 1 for some row (i.e. column j is a pivot column), and this column is not the last column. Then the variable x_j is **dependent**. A variable that is not dependent is called **independent** or **free**.

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Suppose A is the augmented matrix of a system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not zero rows. Then the system of equations is inconsistent if and only if the leading 1 of row r is located in column $n + 1$ of B .

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Suppose A is the augmented matrix of a system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not completely zeros. If $r = n + 1$, then the system of equations is inconsistent.

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Suppose A is the augmented matrix of a *consistent* system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not zero rows. Then $r \leq n$. If $r = n$, then the system has a unique solution, and if $r < n$, then the system has infinitely many solutions.

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Suppose A is the augmented matrix of a *consistent* system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not completely zeros. Then the solution set can be described with $n - r$ free variables.

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A system of linear equations has no solutions, a unique solution or infinitely many solutions.

Theorem CMVEI Consistent, More Variables than Equations, Infinite solutions
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Suppose a consistent system of linear equations has m equations in n variables. If $n > m$, then the system has infinitely many solutions.

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Definition HS Homogeneous System

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A system of linear equations is **homogeneous** if each equation has a 0 for its constant term. Such a system then has the form

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1n}x_n &= 0 \\a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2n}x_n &= 0 \\a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \cdots + a_{3n}x_n &= 0 \\&\vdots \\a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \cdots + a_{mn}x_n &= 0\end{aligned}$$

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Suppose that a system of linear equations is homogeneous. Then the system is consistent.

Suppose a homogeneous system of linear equations has n variables. The solution $x_1 = 0, x_2 = 0, \dots, x_n = 0$ is called the **trivial solution**.

Suppose that a homogeneous system of linear equations has m equations and n variables with $n > m$. Then the system has infinitely many solutions. ©2005, 2006 Robert Beezer

A **column vector** of **size** m is an ordered list of m numbers, which is written in order vertically, starting at the top and proceeding to the bottom. At times, we will refer to a column vector as simply a **vector**. Column vectors will be written in bold, usually with lower case Latin letter from the end of the alphabet such as **u**, **v**, **w**, **x**, **y**, **z**. Some books like to write vectors with arrows, such as \vec{u} . Writing by hand, some like to put arrows on top of the symbol, or a tilde underneath the symbol, as in \tilde{u} . To refer to the **entry** or **component** that is number i in the list that is the vector **v** we write $[\mathbf{v}]_i$. ©2005, 2006 Robert Beezer

The **zero vector** of size m is the column vector of size m where each entry is the number zero,

$$\mathbf{0} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

or more compactly, $[\mathbf{0}]_i = 0$ for $1 \leq i \leq m$.

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For a system of linear equations,

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2n}x_n &= b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \cdots + a_{3n}x_n &= b_3 \\ &\vdots \\ a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \cdots + a_{mn}x_n &= b_m \end{aligned}$$

the **coefficient matrix** is the $m \times n$ matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} \\ \vdots & & & & \\ a_{m1} & a_{m2} & a_{m3} & \cdots & a_{mn} \end{bmatrix}$$

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For a system of linear equations,

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1n}x_n &= b_1 \\a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2n}x_n &= b_2 \\a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \cdots + a_{3n}x_n &= b_3 \\&\vdots \\a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \cdots + a_{mn}x_n &= b_m\end{aligned}$$

the **vector of constants** is the column vector of size m

$$\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ \vdots \\ b_m \end{bmatrix}$$

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For a system of linear equations,

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1n}x_n &= b_1 \\a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2n}x_n &= b_2 \\a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \cdots + a_{3n}x_n &= b_3 \\&\vdots \\a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \cdots + a_{mn}x_n &= b_m\end{aligned}$$

the **solution vector** is the column vector of size n

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix}$$

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The **null space** of a matrix A , denoted $\mathcal{N}(A)$, is the set of all the vectors that are solutions to the homogeneous system $\mathcal{LS}(A, \mathbf{0})$.

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A matrix with m rows and n columns is **square** if $m = n$. In this case, we say the matrix has **size** n . To emphasize the situation when a matrix is not square, we will call it **rectangular**.

Suppose A is a square matrix. Suppose further that the solution set to the homogeneous linear system of equations $\mathcal{LS}(A, \mathbf{0})$ is $\{\mathbf{0}\}$, i.e. the system has *only* the trivial solution. Then we say that A is a **nonsingular** matrix. Otherwise we say A is a **singular** matrix. ©2005, 2006

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The $m \times m$ **identity matrix**, I_m is defined by

$$[I_m]_{ij} = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$$

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Theorem NSRRI NonSingular matrices Row Reduce to the Identity matrix 37

Suppose that A is a square matrix and B is a row-equivalent matrix in reduced row-echelon form. Then A is nonsingular if and only if B is the identity matrix. ©2005, 2006 Robert

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Theorem NSTNS NonSingular matrices have Trivial Null Spaces 38

Suppose that A is a square matrix. Then A is nonsingular if and only if the null space of A , $\mathcal{N}(A)$, contains only the zero vector, i.e. $\mathcal{N}(A) = \{\mathbf{0}\}$. ©2005, 2006 Robert Beezer

Suppose that A is a square matrix. A is a nonsingular matrix if and only if the system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every choice of the constant vector \mathbf{b} . ©2005, 2006 Robert Beezer

Suppose that A is a square matrix. The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .

The vector space \mathbb{C}^m is the set of all column vectors (Definition CV) of size m with entries from the set of complex numbers, \mathbb{C} .

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The vectors \mathbf{u} and \mathbf{v} are **equal**, written $\mathbf{u} = \mathbf{v}$ provided that

$$[\mathbf{u}]_i = [\mathbf{v}]_i \quad 1 \leq i \leq m$$

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Given the vectors \mathbf{u} and \mathbf{v} the **sum** of \mathbf{u} and \mathbf{v} is the vector $\mathbf{u} + \mathbf{v}$ defined by

$$[\mathbf{u} + \mathbf{v}]_i = [\mathbf{u}]_i + [\mathbf{v}]_i \qquad 1 \leq i \leq m$$

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Given the vector \mathbf{u} and the scalar $\alpha \in \mathbb{C}$, the **scalar multiple** of \mathbf{u} by α , $\alpha\mathbf{u}$ is defined by

$$[\alpha\mathbf{u}]_i = \alpha [\mathbf{u}]_i \qquad 1 \leq i \leq m$$

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Theorem VSPCV Vector Space Properties of Column Vectors

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Suppose that \mathbb{C}^m is the set of column vectors of size m (Definition VSCV) with addition and scalar multiplication as defined in Definition CVA and Definition CVSM. Then

- **ACC Additive Closure, Column Vectors** If $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$, then $\mathbf{u} + \mathbf{v} \in \mathbb{C}^m$.
- **SCC Scalar Closure, Column Vectors** If $\alpha \in \mathbb{C}$ and $\mathbf{u} \in \mathbb{C}^m$, then $\alpha\mathbf{u} \in \mathbb{C}^m$.
- **CC Commutativity, Column Vectors** If $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$, then $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$.
- **AAC Additive Associativity, Column Vectors** If $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{C}^m$, then $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$.
- **ZC Zero Vector, Column Vectors** There is a vector, $\mathbf{0}$, called the **zero vector**, such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$ for all $\mathbf{u} \in \mathbb{C}^m$.
- **AIC Additive Inverses, Column Vectors** If $\mathbf{u} \in \mathbb{C}^m$, then there exists a vector $-\mathbf{u} \in \mathbb{C}^m$ so that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$.
- **SMAC Scalar Multiplication Associativity, Column Vectors** If $\alpha, \beta \in \mathbb{C}$ and $\mathbf{u} \in \mathbb{C}^m$, then $\alpha(\beta\mathbf{u}) = (\alpha\beta)\mathbf{u}$.
- **DVAC Distributivity across Vector Addition, Column Vectors** If $\alpha \in \mathbb{C}$ and $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$, then $\alpha(\mathbf{u} + \mathbf{v}) = \alpha\mathbf{u} + \alpha\mathbf{v}$.
- **DSAC Distributivity across Scalar Addition, Column Vectors** If $\alpha, \beta \in \mathbb{C}$ and $\mathbf{u} \in \mathbb{C}^m$, then $(\alpha + \beta)\mathbf{u} = \alpha\mathbf{u} + \beta\mathbf{u}$.
- **OC One, Column Vectors** If $\mathbf{u} \in \mathbb{C}^m$, then $1\mathbf{u} = \mathbf{u}$.

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Definition LCCV Linear Combination of Column Vectors

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Given n vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n$ from \mathbb{C}^m and n scalars $\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_n$, their **linear combination** is the vector

$$\alpha_1\mathbf{u}_1 + \alpha_2\mathbf{u}_2 + \alpha_3\mathbf{u}_3 + \cdots + \alpha_n\mathbf{u}_n.$$

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Denote the columns of the $m \times n$ matrix A as the vectors $\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n$. Then \mathbf{x} is a solution to the linear system of equations $\mathcal{LS}(A, \mathbf{b})$ if and only if

$$[\mathbf{x}]_1 \mathbf{A}_1 + [\mathbf{x}]_2 \mathbf{A}_2 + [\mathbf{x}]_3 \mathbf{A}_3 + \cdots + [\mathbf{x}]_n \mathbf{A}_n = \mathbf{b}$$

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Theorem VFSLS Vector Form of Solutions to Linear Systems

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Suppose that $[A | \mathbf{b}]$ is the augmented matrix for a consistent linear system $\mathcal{LS}(A, \mathbf{b})$ of m equations in n variables. Let B be a row-equivalent $m \times (n + 1)$ matrix in reduced row-echelon form. Suppose that B has r nonzero rows, columns without leading 1's with indices $F = \{f_1, f_2, f_3, \dots, f_{n-r}, n + 1\}$, and columns with leading 1's (pivot columns) having indices $D = \{d_1, d_2, d_3, \dots, d_r\}$. Define vectors $\mathbf{c}, \mathbf{u}_j, 1 \leq j \leq n - r$ of size n by

$$[\mathbf{c}]_i = \begin{cases} 0 & \text{if } i \in F \\ [B]_{k,n+1} & \text{if } i \in D, i = d_k \end{cases}$$

$$[\mathbf{u}_j]_i = \begin{cases} 1 & \text{if } i \in F, i = f_j \\ 0 & \text{if } i \in F, i \neq f_j \\ -[B]_{k,f_j} & \text{if } i \in D, i = d_k \end{cases} .$$

Then the set of solutions to the system of equations $\mathcal{LS}(A, \mathbf{b})$ is

$$S = \left\{ \mathbf{c} + x_{f_1} \mathbf{u}_1 + x_{f_2} \mathbf{u}_2 + x_{f_3} \mathbf{u}_3 + \cdots + x_{f_{n-r}} \mathbf{u}_{n-r} \mid x_{f_1}, x_{f_2}, x_{f_3}, \dots, x_{f_{n-r}} \in \mathbb{C} \right\}$$

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Suppose that \mathbf{w} is one solution to the linear system of equations $\mathcal{LS}(A, b)$. Then \mathbf{y} is a solution to $\mathcal{LS}(A, b)$ if and only if $\mathbf{y} = \mathbf{w} + \mathbf{z}$ for some vector $\mathbf{z} \in \mathcal{N}(A)$. ©2005, 2006 Robert Beezer

Suppose that A is an $m \times n$ matrix and that B and C are $m \times n$ matrices that are row-equivalent to A and in reduced row-echelon form. Then $B = C$. ©2005, 2006 Robert Beezer

Given a set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_p\}$, their **span**, $\langle S \rangle$, is the set of all possible linear combinations of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_p$. Symbolically,

$$\begin{aligned} \langle S \rangle &= \{ \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \dots + \alpha_p \mathbf{u}_p \mid \alpha_i \in \mathbb{C}, 1 \leq i \leq p \} \\ &= \left\{ \sum_{i=1}^p \alpha_i \mathbf{u}_i \mid \alpha_i \in \mathbb{C}, 1 \leq i \leq p \right\} \end{aligned}$$

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Theorem SSNS Spanning Sets for Null Spaces

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Suppose that A is an $m \times n$ matrix, and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Let $D = \{d_1, d_2, d_3, \dots, d_r\}$ be the column indices where B has leading 1's (pivot columns) and $F = \{f_1, f_2, f_3, \dots, f_{n-r}\}$ be the set of column indices where B does not have leading 1's. Construct the $n - r$ vectors \mathbf{z}_j , $1 \leq j \leq n - r$ of size n as

$$[\mathbf{z}_j]_i = \begin{cases} 1 & \text{if } i \in F, i = f_j \\ 0 & \text{if } i \in F, i \neq f_j \\ -[B]_{k,f_j} & \text{if } i \in D, i = d_k \end{cases}$$

Then the null space of A is given by

$$\mathcal{N}(A) = \langle \{\mathbf{z}_1, \mathbf{z}_2, \mathbf{z}_3, \dots, \mathbf{z}_{n-r}\} \rangle.$$

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Given a set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$, a true statement of the form

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \cdots + \alpha_n \mathbf{u}_n = \mathbf{0}$$

is a **relation of linear dependence** on S . If this statement is formed in a trivial fashion, i.e. $\alpha_i = 0$, $1 \leq i \leq n$, then we say it is the **trivial relation of linear dependence** on S .

The set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is **linearly dependent** if there is a relation of linear dependence on S that is not trivial. In the case where the *only* relation of linear dependence on S is the trivial one, then S is a **linearly independent** set of vectors. ©2005,

Suppose that A is an $m \times n$ matrix and $S = \{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$ is the set of vectors in \mathbb{C}^m that are the columns of A . Then S is a linearly independent set if and only if the homogeneous system $\mathcal{LS}(A, \mathbf{0})$ has a unique solution.

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Suppose that A is an $m \times n$ matrix and $S = \{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$ is the set of vectors in \mathbb{C}^m that are the columns of A . Let B be a matrix in reduced row-echelon form that is row-equivalent to A and let r denote the number of non-zero rows in B . Then S is linearly independent if and only if $n = r$.

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Suppose that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is the set of vectors in \mathbb{C}^m , and that $n > m$. Then S is a linearly dependent set.

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Suppose that A is a square matrix. Then A is nonsingular if and only if the columns of A form a linearly independent set.

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Suppose that A is a square matrix. The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A form a linearly independent set.

Theorem BNS Basis for Null Spaces

Suppose that A is an $m \times n$ matrix, and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Let $D = \{d_1, d_2, d_3, \dots, d_r\}$ and $F = \{f_1, f_2, f_3, \dots, f_{n-r}\}$ be the sets of column indices where B does and does not (respectively) have leading 1's. Construct the $n - r$ vectors \mathbf{z}_j , $1 \leq j \leq n - r$ of size n as

$$[\mathbf{z}_j]_i = \begin{cases} 1 & \text{if } i \in F, i = f_j \\ 0 & \text{if } i \in F, i \neq f_j \\ -[B]_{k,f_j} & \text{if } i \in D, i = d_k \end{cases}$$

Define the set $S = \{\mathbf{z}_1, \mathbf{z}_2, \mathbf{z}_3, \dots, \mathbf{z}_{n-r}\}$. Then

1. $\mathcal{N}(A) = \langle S \rangle$.
2. S is a linearly independent set.

Suppose that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a set of vectors. Then S is a linearly dependent set if and only if there is an index t , $1 \leq t \leq n$ such that \mathbf{u}_t is a linear combination of the vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_{t-1}, \mathbf{u}_{t+1}, \dots, \mathbf{u}_n$.

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Suppose that $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_n\}$ is a set of column vectors. Define $W = \langle S \rangle$ and let A be the matrix whose columns are the vectors from S . Let B be the reduced row-echelon form of A , with $D = \{d_1, d_2, d_3, \dots, d_r\}$ the set of column indices corresponding to the pivot columns of B . Then

1. $T = \{\mathbf{v}_{d_1}, \mathbf{v}_{d_2}, \mathbf{v}_{d_3}, \dots, \mathbf{v}_{d_r}\}$ is a linearly independent set.
2. $W = \langle T \rangle$.

Suppose that \mathbf{u} is a vector from \mathbb{C}^m . Then the conjugate of the vector, $\bar{\mathbf{u}}$, is defined by

$$[\bar{\mathbf{u}}]_i = \overline{[\mathbf{u}]_i} \quad 1 \leq i \leq m$$

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Suppose \mathbf{x} and \mathbf{y} are two vectors from \mathbb{C}^m . Then

$$\overline{\mathbf{x} + \mathbf{y}} = \bar{\mathbf{x}} + \bar{\mathbf{y}}$$

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Suppose \mathbf{x} is a vector from \mathbb{C}^m , and $\alpha \in \mathbb{C}$ is a scalar. Then

$$\overline{\alpha \mathbf{x}} = \bar{\alpha} \bar{\mathbf{x}}$$

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Definition IP Inner Product

Given the vectors $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$ the **inner product** of \mathbf{u} and \mathbf{v} is the scalar quantity in \mathbb{C} ,

$$\langle \mathbf{u}, \mathbf{v} \rangle = [\mathbf{u}]_1 \overline{[\mathbf{v}]_1} + [\mathbf{u}]_2 \overline{[\mathbf{v}]_2} + [\mathbf{u}]_3 \overline{[\mathbf{v}]_3} + \cdots + [\mathbf{u}]_m \overline{[\mathbf{v}]_m} = \sum_{i=1}^m [\mathbf{u}]_i \overline{[\mathbf{v}]_i}$$

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Suppose $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{C}^m$. Then

1. $\langle \mathbf{u} + \mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{w} \rangle + \langle \mathbf{v}, \mathbf{w} \rangle$
2. $\langle \mathbf{u}, \mathbf{v} + \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{v} \rangle + \langle \mathbf{u}, \mathbf{w} \rangle$

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Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$ and $\alpha \in \mathbb{C}$. Then

1. $\langle \alpha \mathbf{u}, \mathbf{v} \rangle = \alpha \langle \mathbf{u}, \mathbf{v} \rangle$
2. $\langle \mathbf{u}, \alpha \mathbf{v} \rangle = \bar{\alpha} \langle \mathbf{u}, \mathbf{v} \rangle$

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Suppose that \mathbf{u} and \mathbf{v} are vectors in \mathbb{C}^m . Then $\langle \mathbf{u}, \mathbf{v} \rangle = \overline{\langle \mathbf{v}, \mathbf{u} \rangle}$.

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The **norm** of the vector \mathbf{u} is the scalar quantity in \mathbb{C}

$$\|\mathbf{u}\| = \sqrt{|\mathbf{u}_1|^2 + |\mathbf{u}_2|^2 + |\mathbf{u}_3|^2 + \cdots + |\mathbf{u}_m|^2} = \sqrt{\sum_{i=1}^m |\mathbf{u}_i|^2}$$

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Suppose that \mathbf{u} is a vector in \mathbb{C}^m . Then $\|\mathbf{u}\|^2 = \langle \mathbf{u}, \mathbf{u} \rangle$.

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Suppose that \mathbf{u} is a vector in \mathbb{C}^m . Then $\langle \mathbf{u}, \mathbf{u} \rangle \geq 0$ with equality if and only if $\mathbf{u} = \mathbf{0}$. ©2005,

A pair of vectors, \mathbf{u} and \mathbf{v} , from \mathbb{C}^m are **orthogonal** if their inner product is zero, that is, $\langle \mathbf{u}, \mathbf{v} \rangle = 0$.

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Suppose that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a set of vectors from \mathbb{C}^m . Then the set S is **orthogonal** if every pair of different vectors from S is orthogonal, that is $\langle \mathbf{u}_i, \mathbf{u}_j \rangle = 0$ whenever $i \neq j$.

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Suppose that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is an orthogonal set of nonzero vectors. Then S is linearly independent. ©2005, 2006 Robert Beezer

Suppose that $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_p\}$ is a linearly independent set of vectors in \mathbb{C}^m . Define the vectors \mathbf{u}_i , $1 \leq i \leq p$ by

$$\mathbf{u}_i = \mathbf{v}_i - \frac{\langle \mathbf{v}_i, \mathbf{u}_1 \rangle}{\langle \mathbf{u}_1, \mathbf{u}_1 \rangle} \mathbf{u}_1 - \frac{\langle \mathbf{v}_i, \mathbf{u}_2 \rangle}{\langle \mathbf{u}_2, \mathbf{u}_2 \rangle} \mathbf{u}_2 - \frac{\langle \mathbf{v}_i, \mathbf{u}_3 \rangle}{\langle \mathbf{u}_3, \mathbf{u}_3 \rangle} \mathbf{u}_3 - \dots - \frac{\langle \mathbf{v}_i, \mathbf{u}_{i-1} \rangle}{\langle \mathbf{u}_{i-1}, \mathbf{u}_{i-1} \rangle} \mathbf{u}_{i-1}$$

Then if $T = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_p\}$, then T is an orthogonal set of non-zero vectors, and $\langle T \rangle = \langle S \rangle$. ©2005, 2006 Robert Beezer

Suppose $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is an orthogonal set of vectors such that $\|\mathbf{u}_i\| = 1$ for all $1 \leq i \leq n$. Then S is an **orthonormal** set of vectors. ©2005, 2006 Robert Beezer

The vector space M_{mn} is the set of all $m \times n$ matrices with entries from the set of complex numbers. ©2005, 2006 Robert Beezer

The $m \times n$ matrices A and B are **equal**, written $A = B$ provided $[A]_{ij} = [B]_{ij}$ for all $1 \leq i \leq m$, $1 \leq j \leq n$.

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Given the $m \times n$ matrices A and B , define the **sum** of A and B as an $m \times n$ matrix, written $A + B$, according to

$$[A + B]_{ij} = [A]_{ij} + [B]_{ij} \qquad 1 \leq i \leq m, 1 \leq j \leq n$$

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Given the $m \times n$ matrix A and the scalar $\alpha \in \mathbb{C}$, the **scalar multiple** of A is an $m \times n$ matrix, written αA and defined according to

$$[\alpha A]_{ij} = \alpha [A]_{ij} \qquad 1 \leq i \leq m, 1 \leq j \leq n$$

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Theorem VSPM Vector Space Properties of Matrices

Suppose that M_{mn} is the set of all $m \times n$ matrices (Definition VSM) with addition and scalar multiplication as defined in Definition MA and Definition MSM. Then

- **ACM Additive Closure, Matrices** If $A, B \in M_{mn}$, then $A + B \in M_{mn}$.
- **SCM Scalar Closure, Matrices** If $\alpha \in \mathbb{C}$ and $A \in M_{mn}$, then $\alpha A \in M_{mn}$.
- **CM Commutativity, Matrices** If $A, B \in M_{mn}$, then $A + B = B + A$.
- **AAM Additive Associativity, Matrices** If $A, B, C \in M_{mn}$, then $A + (B + C) = (A + B) + C$.
- **ZM Zero Vector, Matrices** There is a matrix, \mathcal{O} , called the **zero matrix**, such that $A + \mathcal{O} = A$ for all $A \in M_{mn}$.
- **AIM Additive Inverses, Matrices** If $A \in M_{mn}$, then there exists a matrix $-A \in M_{mn}$ so that $A + (-A) = \mathcal{O}$.
- **SMAM Scalar Multiplication Associativity, Matrices** If $\alpha, \beta \in \mathbb{C}$ and $A \in M_{mn}$, then $\alpha(\beta A) = (\alpha\beta)A$.
- **DMAM Distributivity across Matrix Addition, Matrices** If $\alpha \in \mathbb{C}$ and $A, B \in M_{mn}$, then $\alpha(A + B) = \alpha A + \alpha B$.
- **DSAM Distributivity across Scalar Addition, Matrices** If $\alpha, \beta \in \mathbb{C}$ and $A \in M_{mn}$, then $(\alpha + \beta)A = \alpha A + \beta A$.
- **OM One, Matrices** If $A \in M_{mn}$, then $1A = A$.

The $m \times n$ **zero matrix** is written as $\mathcal{O} = \mathcal{O}_{m \times n}$ and defined by $[\mathcal{O}]_{ij} = 0$, for all $1 \leq i \leq m$, $1 \leq j \leq n$.

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Given an $m \times n$ matrix A , its **transpose** is the $n \times m$ matrix A^t given by

$$[A^t]_{ij} = [A]_{ji}, \quad 1 \leq i \leq n, 1 \leq j \leq m.$$

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The matrix A is **symmetric** if $A = A^t$.

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Suppose that A is a symmetric matrix. Then A is square.

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Suppose that A and B are $m \times n$ matrices. Then $(A + B)^t = A^t + B^t$.

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Suppose that $\alpha \in \mathbb{C}$ and A is an $m \times n$ matrix. Then $(\alpha A)^t = \alpha A^t$. ©2005, 2006 Robert

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Suppose that A is an $m \times n$ matrix. Then $(A^t)^t = A$.

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Suppose A is an $m \times n$ matrix. Then the **conjugate** of A , written \overline{A} is an $m \times n$ matrix defined by

$$[\overline{A}]_{ij} = \overline{[A]_{ij}}$$

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Suppose that A and B are $m \times n$ matrices. Then $\overline{A + B} = \overline{A} + \overline{B}$. ©2005, 2006 Robert

Suppose that $\alpha \in \mathbb{C}$ and A is an $m \times n$ matrix. Then $\overline{\alpha A} = \overline{\alpha} \overline{A}$. ©2005, 2006 Robert

Suppose that A is an $m \times n$ matrix. Then $\overline{(A^t)} = (\overline{A})^t$.

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Suppose A is an $m \times n$ matrix with columns $\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n$ and \mathbf{u} is a vector of size n . Then the **matrix-vector product** of A with \mathbf{u} is the linear combination

$$A\mathbf{u} = [\mathbf{u}]_1 \mathbf{A}_1 + [\mathbf{u}]_2 \mathbf{A}_2 + [\mathbf{u}]_3 \mathbf{A}_3 + \cdots + [\mathbf{u}]_n \mathbf{A}_n$$

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Solutions to the linear system $\mathcal{LS}(A, \mathbf{b})$ are the solutions for \mathbf{x} in the vector equation $A\mathbf{x} = \mathbf{b}$.

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Suppose that A and B are $m \times n$ matrices such that $A\mathbf{x} = B\mathbf{x}$ for every $\mathbf{x} \in \mathbb{C}^n$. Then $A = B$.

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Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix with columns $\mathbf{B}_1, \mathbf{B}_2, \mathbf{B}_3, \dots, \mathbf{B}_p$. Then the **matrix product** of A with B is the $m \times p$ matrix where column i is the matrix-vector product $A\mathbf{B}_i$. Symbolically,

$$AB = A[\mathbf{B}_1|\mathbf{B}_2|\mathbf{B}_3|\dots|\mathbf{B}_p] = [A\mathbf{B}_1|A\mathbf{B}_2|A\mathbf{B}_3|\dots|A\mathbf{B}_p].$$

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Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix. Then for $1 \leq i \leq m$, $1 \leq j \leq p$, the individual entries of AB are given by

$$[AB]_{ij} = [A]_{i1}[B]_{1j} + [A]_{i2}[B]_{2j} + [A]_{i3}[B]_{3j} + \dots + [A]_{in}[B]_{nj} = \sum_{k=1}^n [A]_{ik}[B]_{kj}$$

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Suppose A is an $m \times n$ matrix. Then

1. $A\mathcal{O}_{n \times p} = \mathcal{O}_{m \times p}$
2. $\mathcal{O}_{p \times m}A = \mathcal{O}_{p \times n}$

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Suppose A is an $m \times n$ matrix. Then

1. $AI_n = A$
2. $I_mA = A$

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Suppose A is an $m \times n$ matrix and B and C are $n \times p$ matrices and D is a $p \times s$ matrix. Then

1. $A(B + C) = AB + AC$
2. $(B + C)D = BD + CD$

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Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix. Let α be a scalar. Then $\alpha(AB) = (\alpha A)B = A(\alpha B)$.

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Suppose A is an $m \times n$ matrix, B is an $n \times p$ matrix and D is a $p \times s$ matrix. Then $A(BD) = (AB)D$.

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If we consider the vectors $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$ as $m \times 1$ matrices then

$$\langle \mathbf{u}, \mathbf{v} \rangle = \mathbf{u}^t \bar{\mathbf{v}}$$

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Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix. Then $\overline{AB} = \overline{A}\overline{B}$. ©2005, 2006

Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix. Then $(AB)^t = B^t A^t$. ©2005, 2006

Suppose A and B are square matrices of size n such that $AB = I_n$ and $BA = I_n$. Then A is **invertible** and B is the **inverse** of A . In this situation, we write $B = A^{-1}$. ©2005, 2006

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Let $\mathbf{e}_j \in \mathbb{C}^m$ denote the column vector that is column j of the $m \times m$ identity matrix I_m . Then the set

$$\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \dots, \mathbf{e}_m\} = \{\mathbf{e}_j \mid 1 \leq j \leq m\}$$

is the set of **standard unit vectors** in \mathbb{C}^m .

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Suppose

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Then A is invertible if and only if $ad - bc \neq 0$. When A is invertible, we have

$$A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

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Suppose A is a nonsingular square matrix of size n . Create the $n \times 2n$ matrix M by placing the $n \times n$ identity matrix I_n to the right of the matrix A . Let N be a matrix that is row-equivalent to M and in reduced row-echelon form. Finally, let J be the matrix formed from the final n columns of N . Then $AJ = I_n$.

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Suppose the square matrix A has an inverse. Then A^{-1} is unique.

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Suppose A and B are invertible matrices of size n . Then $(AB)^{-1} = B^{-1}A^{-1}$ and AB is an invertible matrix.

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Suppose A is an invertible matrix. Then A^{-1} is invertible and $(A^{-1})^{-1} = A$. ©2005, 2006

Suppose A is an invertible matrix. Then A^t is invertible and $(A^t)^{-1} = (A^{-1})^t$. ©2005, 2006

Suppose A is an invertible matrix and α is a nonzero scalar. Then $(\alpha A)^{-1} = \frac{1}{\alpha}A^{-1}$ and αA is invertible.

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Suppose that A and B are square matrices of size n and the product AB is nonsingular. Then A and B are both nonsingular.

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Suppose A and B are square matrices of size n such that $AB = I_n$. Then $BA = I_n$. ©2005,

Suppose that A is a square matrix. Then A is nonsingular if and only if A is invertible.

Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A are a linearly independent set.
6. A is invertible.

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Suppose that A is nonsingular. Then the unique solution to $\mathcal{LS}(A, \mathbf{b})$ is $A^{-1}\mathbf{b}$. ©2005, 2006

Suppose that Q is a square matrix of size n such that $(\overline{Q})^t Q = I_n$. Then we say Q is **orthogonal**.
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Suppose that Q is an orthogonal matrix of size n . Then Q is nonsingular, and $Q^{-1} = (\overline{Q})^t$.

Suppose that A is a square matrix of size n with columns $S = \{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$. Then A is an orthogonal matrix if and only if S is an orthonormal set. ©2005, 2006 Robert Beezer

Suppose that Q is an orthogonal matrix of size n and \mathbf{u} and \mathbf{v} are two vectors from \mathbb{C}^n . Then

$$\langle Q\mathbf{u}, Q\mathbf{v} \rangle = \langle \mathbf{u}, \mathbf{v} \rangle \qquad \text{and} \qquad \|Q\mathbf{v}\| = \|\mathbf{v}\|$$

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If A is a square matrix, then its **adjoint** is $A^H = (\overline{A})^t$.

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The square matrix A is **Hermitian** (or **self-adjoint**) if $A = (\overline{A})^t$

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Suppose that A is an $m \times n$ matrix with columns $\{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$. Then the **column space** of A , written $\mathcal{C}(A)$, is the subset of \mathbb{C}^m containing all linear combinations of the columns of A ,

$$\mathcal{C}(A) = \langle \{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\} \rangle$$

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Suppose A is an $m \times n$ matrix and \mathbf{b} is a vector of size m . Then $\mathbf{b} \in \mathcal{C}(A)$ if and only if $\mathcal{LS}(A, \mathbf{b})$ is consistent.

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Suppose that A is an $m \times n$ matrix with columns $\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n$, and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Let $D = \{d_1, d_2, d_3, \dots, d_r\}$ be the set of column indices where B has leading 1's. Let $T = \{\mathbf{A}_{d_1}, \mathbf{A}_{d_2}, \mathbf{A}_{d_3}, \dots, \mathbf{A}_{d_r}\}$. Then

1. T is a linearly independent set.
2. $\mathcal{C}(A) = \langle T \rangle$.

Suppose A is a square matrix of size n . Then A is nonsingular if and only if $\mathcal{C}(A) = \mathbb{C}^n$.

Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A are a linearly independent set.
6. A is invertible.
7. The column space of A is \mathbb{C}^n , $\mathcal{C}(A) = \mathbb{C}^n$.

Suppose A is an $m \times n$ matrix. Then the **row space** of A , $\mathcal{R}(A)$, is the column space of A^t , i.e. $\mathcal{R}(A) = \mathcal{C}(A^t)$.

Suppose A and B are row-equivalent matrices. Then $\mathcal{R}(A) = \mathcal{R}(B)$. ©2005, 2006 Robert

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Suppose that A is a matrix and B is a row-equivalent matrix in reduced row-echelon form. Let S be the set of nonzero columns of B^t . Then

1. $\mathcal{R}(A) = \langle S \rangle$.
2. S is a linearly independent set.

Suppose A is a matrix. Then $\mathcal{C}(A) = \mathcal{R}(A^t)$.

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Suppose A is an $m \times n$ matrix. Then the **left null space** is defined as $\mathcal{L}(A) = \mathcal{N}(A^t) \subseteq \mathbb{C}^m$.

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Suppose A is an $m \times n$ matrix. Add m new columns to A that together equal an $m \times m$ identity matrix to form an $m \times (n+m)$ matrix M . Use row operations to bring M to reduced row-echelon form and call the result N . N is the **extended reduced row-echelon form** of A , and we will standardize on names for five submatrices (B, C, J, K, L) of N .

Let B denote the $m \times n$ matrix formed from the first n columns of N and let J denote the $m \times m$ matrix formed from the last m columns of N . Suppose that B has r nonzero rows. Further partition N by letting C denote the $r \times n$ matrix formed from all of the non-zero rows of B . Let K be the $r \times m$ matrix formed from the first r rows of J , while L will be the $(m-r) \times m$ matrix formed from the bottom $m-r$ rows of J . Pictorially,

$$M = [A|I_m] \xrightarrow{\text{RREF}} N = [B|J] = \left[\begin{array}{c|c} C & K \\ \hline 0 & L \end{array} \right]$$

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Suppose that A is an $m \times n$ matrix and that N is its extended echelon form. Then

1. J is nonsingular.
2. $B = JA$.
3. If $\mathbf{x} \in \mathbb{C}^n$ and $\mathbf{y} \in \mathbb{C}^m$, then $A\mathbf{x} = \mathbf{y}$ if and only if $B\mathbf{x} = J\mathbf{y}$.
4. C is in reduced row-echelon form, has no zero rows and has r pivot columns.
5. L is in reduced row-echelon form, has no zero rows and has $m-r$ pivot columns.

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Suppose A is an $m \times n$ matrix with extended echelon form N . Suppose the reduced row-echelon form of A has r nonzero rows. Then C is the submatrix of N formed from the first r rows and the first n columns and L is the submatrix of N formed from the last m columns and the last $m - r$ rows. Then

1. The null space of A is the null space of C , $\mathcal{N}(A) = \mathcal{N}(C)$.
2. The row space of A is the row space of C , $\mathcal{R}(A) = \mathcal{R}(C)$.
3. The column space of A is the null space of L , $\mathcal{C}(A) = \mathcal{N}(L)$.
4. The left null space of A is the row space of L , $\mathcal{L}(A) = \mathcal{R}(L)$.

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Definition VS Vector Space

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Suppose that V is a set upon which we have defined two operations: (1) **vector addition**, which combines two elements of V and is denoted by “+”, and (2) **scalar multiplication**, which combines a complex number with an element of V and is denoted by juxtaposition. Then V , along with the two operations, is a **vector space** if the following ten properties hold.

- **AC Additive Closure** If $\mathbf{u}, \mathbf{v} \in V$, then $\mathbf{u} + \mathbf{v} \in V$.
- **SC Scalar Closure** If $\alpha \in \mathbb{C}$ and $\mathbf{u} \in V$, then $\alpha\mathbf{u} \in V$.
- **C Commutativity** If $\mathbf{u}, \mathbf{v} \in V$, then $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$.
- **AA Additive Associativity** If $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$, then $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$.
- **Z Zero Vector** There is a vector, $\mathbf{0}$, called the **zero vector**, such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$ for all $\mathbf{u} \in V$.
- **AI Additive Inverses** If $\mathbf{u} \in V$, then there exists a vector $-\mathbf{u} \in V$ so that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$.
- **SMA Scalar Multiplication Associativity** If $\alpha, \beta \in \mathbb{C}$ and $\mathbf{u} \in V$, then $\alpha(\beta\mathbf{u}) = (\alpha\beta)\mathbf{u}$.
- **DVA Distributivity across Vector Addition** If $\alpha \in \mathbb{C}$ and $\mathbf{u}, \mathbf{v} \in V$, then $\alpha(\mathbf{u} + \mathbf{v}) = \alpha\mathbf{u} + \alpha\mathbf{v}$.
- **DSA Distributivity across Scalar Addition** If $\alpha, \beta \in \mathbb{C}$ and $\mathbf{u} \in V$, then $(\alpha + \beta)\mathbf{u} = \alpha\mathbf{u} + \beta\mathbf{u}$.
- **O One** If $\mathbf{u} \in V$, then $1\mathbf{u} = \mathbf{u}$.

The objects in V are called **vectors**, no matter what else they might really be, simply by virtue of being elements of V .

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Suppose that V is a vector space. The zero vector, $\mathbf{0}$, is unique.

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Suppose that V is a vector space. For each $\mathbf{u} \in V$, the additive inverse, $-\mathbf{u}$, is unique. ©2005,

Suppose that V is a vector space and $\mathbf{u} \in V$. Then $0\mathbf{u} = \mathbf{0}$.

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Suppose that V is a vector space and $\alpha \in \mathbb{C}$. Then $\alpha\mathbf{0} = \mathbf{0}$.

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Suppose that V is a vector space and $\mathbf{u} \in V$. Then $-\mathbf{u} = (-1)\mathbf{u}$. ©2005, 2006 Robert

Suppose that V is a vector space and $\alpha \in \mathbb{C}$. If $\alpha\mathbf{u} = \mathbf{0}$, then either $\alpha = 0$ or $\mathbf{u} = \mathbf{0}$. ©2005,

Suppose that V is a vector space, and $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$. If $\mathbf{w} + \mathbf{u} = \mathbf{w} + \mathbf{v}$, then $\mathbf{u} = \mathbf{v}$. ©2005,

Suppose V is a vector space, $\mathbf{u}, \mathbf{v} \in V$ and α is a nonzero scalar from \mathbb{C} . If $\alpha\mathbf{u} = \alpha\mathbf{v}$, then $\mathbf{u} = \mathbf{v}$. ©2005, 2006 Robert Beezer

Suppose V is a vector space, $\mathbf{u} \neq \mathbf{0}$ is a vector in V and $\alpha, \beta \in \mathbb{C}$. If $\alpha\mathbf{u} = \beta\mathbf{u}$, then $\alpha = \beta$.

Suppose that V and W are two vector spaces that have identical definitions of vector addition and scalar multiplication, and that W is a subset of V , $W \subseteq V$. Then W is a **subspace** of V .

Suppose that V is a vector space and W is a subset of V , $W \subseteq V$. Endow W with the same operations as V . Then W is a subspace if and only if three conditions are met

1. W is non-empty, $W \neq \emptyset$.
2. If $\mathbf{x} \in W$ and $\mathbf{y} \in W$, then $\mathbf{x} + \mathbf{y} \in W$.
3. If $\alpha \in \mathbb{C}$ and $\mathbf{x} \in W$, then $\alpha\mathbf{x} \in W$.

Given the vector space V , the subspaces V and $\{\mathbf{0}\}$ are each called a **trivial subspace**.

Suppose that A is an $m \times n$ matrix. Then the null space of A , $\mathcal{N}(A)$, is a subspace of \mathbb{C}^n .

Suppose that V is a vector space. Given n vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n$ and n scalars $\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_n$, their **linear combination** is the vector

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \cdots + \alpha_n \mathbf{u}_n.$$

Suppose that V is a vector space. Given a set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\}$, their **span**, $\langle S \rangle$, is the set of all possible linear combinations of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t$. Symbolically,

$$\begin{aligned}\langle S \rangle &= \{ \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \cdots + \alpha_t \mathbf{u}_t \mid \alpha_i \in \mathbb{C}, 1 \leq i \leq t \} \\ &= \left\{ \sum_{i=1}^t \alpha_i \mathbf{u}_i \mid \alpha_i \in \mathbb{C}, 1 \leq i \leq t \right\}\end{aligned}$$

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Suppose V is a vector space. Given a set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\} \subseteq V$, their span, $\langle S \rangle$, is a subspace.

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Suppose that A is an $m \times n$ matrix. Then $\mathcal{C}(A)$ is a subspace of \mathbb{C}^m . ©2005, 2006 Robert

Suppose that A is an $m \times n$ matrix. Then $\mathcal{R}(A)$ is a subspace of \mathbb{C}^n . ©2005, 2006 Robert

Suppose that A is an $m \times n$ matrix. Then $\mathcal{L}(A)$ is a subspace of \mathbb{C}^m . ©2005, 2006 Robert

Suppose V is a vector space. Then a subset $S \subseteq V$ is a **basis** of V if it is linearly independent and spans V . ©2005, 2006 Robert Beezer

The set of standard unit vectors for \mathbb{C}^m (Definition SUV), $B = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \dots, \mathbf{e}_m\} = \{\mathbf{e}_i \mid 1 \leq i \leq m\}$ is a basis for the vector space \mathbb{C}^m .

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Suppose that A is a square matrix of size m . Then the columns of A are a basis of \mathbb{C}^m if and only if A is nonsingular.

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Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A are a linearly independent set.
6. A is invertible.
7. The column space of A is \mathbb{C}^n , $\mathcal{C}(A) = \mathbb{C}^n$.
8. The columns of A are a basis for \mathbb{C}^n .

Suppose that $B = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_p\}$ is an orthonormal basis of the subspace W of \mathbb{C}^m . For any $\mathbf{w} \in W$,

$$\mathbf{w} = \langle \mathbf{w}, \mathbf{v}_1 \rangle \mathbf{v}_1 + \langle \mathbf{w}, \mathbf{v}_2 \rangle \mathbf{v}_2 + \langle \mathbf{w}, \mathbf{v}_3 \rangle \mathbf{v}_3 + \cdots + \langle \mathbf{w}, \mathbf{v}_p \rangle \mathbf{v}_p$$

Suppose that V is a vector space and $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_t\}$ is a basis of V . Then the **dimension** of V is defined by $\dim(V) = t$. If V has no finite bases, we say V has infinite dimension.

Suppose that $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_t\}$ is a finite set of vectors which spans the vector space V . Then any set of $t + 1$ or more vectors from V is linearly dependent. ©2005, 2006 Robert

Suppose that V is a vector space with a finite basis B and a second basis C . Then B and C have the same size.

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The dimension of \mathbb{C}^m (Example VSCV) is m .

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The dimension of P_n (Example VSP) is $n + 1$.

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The dimension of M_{mn} (Example VSM) is mn .

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Suppose that A is an $m \times n$ matrix. Then the **nullity** of A is the dimension of the null space of A , $n(A) = \dim(\mathcal{N}(A))$.

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Suppose that A is an $m \times n$ matrix. Then the **rank** of A is the dimension of the column space of A , $r(A) = \dim(\mathcal{C}(A))$.

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Suppose that A is an $m \times n$ matrix and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Then $r(A) = r$ and $n(A) = n - r$. ©2005, 2006 Robert Beezer

Suppose that A is an $m \times n$ matrix. Then $r(A) + n(A) = n$. ©2005, 2006 Robert Beezer

Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. The rank of A is n , $r(A) = n$.
3. The nullity of A is zero, $n(A) = 0$.

Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A are a linearly independent set.
6. A is invertible.
7. The column space of A is \mathbb{C}^n , $\mathcal{C}(A) = \mathbb{C}^n$.
8. The columns of A are a basis for \mathbb{C}^n .
9. The rank of A is n , $r(A) = n$.
10. The nullity of A is zero, $n(A) = 0$.

Suppose V is vector space and S is a linearly independent set of vectors from V . Suppose \mathbf{w} is a vector such that $\mathbf{w} \notin \langle S \rangle$. Then the set $S' = S \cup \{\mathbf{w}\}$ is linearly independent. ©2005, 2006

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Suppose that V is a vector space of dimension t . Let $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_m\}$ be a set of vectors from V . Then

1. If $m > t$, then S is linearly dependent.
2. If $m < t$, then S does not span V .
3. If $m = t$ and S is linearly independent, then S spans V .
4. If $m = t$ and S spans V , then S is linearly independent.

Suppose that U and V are subspaces of the vector space W , such that $U \subseteq V$ and $\dim(U) = \dim(V)$. Then $U = V$.

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Suppose A is an $m \times n$ matrix. Then $r(A) = r(A^t)$.

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Suppose that A is an $m \times n$ matrix, and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Then

1. $\dim(\mathcal{N}(A)) = n - r$
2. $\dim(\mathcal{C}(A)) = r$
3. $\dim(\mathcal{R}(A)) = r$
4. $\dim(\mathcal{L}(A)) = m - r$

Definition ELEM Elementary Matrices

1. $E_{i,j}$ is the square matrix of size n with

$$[E_{i,j}]_{k\ell} = \begin{cases} 0 & k \neq i, k \neq j, \ell \neq k \\ 1 & k \neq i, k \neq j, \ell = k \\ 0 & k = i, \ell \neq j \\ 1 & k = i, \ell = j \\ 0 & k = j, \ell \neq i \\ 1 & k = j, \ell = i \end{cases}$$

2. $E_i(\alpha)$, for $\alpha \neq 0$, is the square matrix of size n with

$$[E_i(\alpha)]_{k\ell} = \begin{cases} 0 & k \neq i, \ell \neq k \\ 1 & k \neq i, \ell = k \\ \alpha & k = i, \ell = i \end{cases}$$

3. $E_{i,j}(\alpha)$ is the square matrix of size n with

$$[E_{i,j}(\alpha)]_{k\ell} = \begin{cases} 0 & k \neq j, \ell \neq k \\ 1 & k \neq j, \ell = k \\ 0 & k = j, \ell \neq i, \ell \neq j \\ 1 & k = j, \ell = j \\ \alpha & k = j, \ell = i \end{cases}$$

Suppose that A is a matrix, and B is a matrix of the same size that is obtained from A by a single row operation (Definition RO).

1. If the row operation swaps rows i and j , then $B = E_{i,j}A$.
2. If the row operation multiplies row i by α , then $B = E_i(\alpha)A$.
3. If the row operation multiplies row i by α and adds the result to row j , then $B = E_{i,j}(\alpha)A$.

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If E is an elementary matrix, then E is nonsingular.

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Theorem NMPEM Nonsingular Matrices are Products of Elementary Matrices
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Suppose that A is a nonsingular matrix. Then there exists elementary matrices $E_1, E_2, E_3, \dots, E_t$ so that $A = E_1 E_2 E_3 \dots E_t$. ©2005, 2006 Robert Beezer

Definition SM SubMatrix

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Suppose that A is an $m \times n$ matrix. Then the **submatrix** $A(i|j)$ is the $(m-1) \times (n-1)$ matrix obtained from A by removing row i and column j . ©2005, 2006 Robert Beezer

Suppose A is a square matrix. Then its **determinant**, $\det(A) = |A|$, is an element of \mathbb{C} defined recursively by:

If A is a 1×1 matrix, then $\det(A) = [A]_{11}$.

If A is a matrix of size n with $n \geq 2$, then

$$\det(A) = [A]_{11} \det(A(1|1)) - [A]_{12} \det(A(1|2)) + [A]_{13} \det(A(1|3)) - \cdots + (-1)^{n+1} [A]_{1n} \det(A(1|n))$$

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Suppose that $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. Then $\det(A) = ad - bc$

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Suppose that A is a square matrix of size n . Then

$$\begin{aligned} \det(A) = & (-1)^{i+1} [A]_{i1} \det(A(i|1)) + (-1)^{i+2} [A]_{i2} \det(A(i|2)) \\ & + (-1)^{i+3} [A]_{i3} \det(A(i|3)) + \cdots + (-1)^{i+n} [A]_{in} \det(A(i|n)) \quad 1 \leq i \leq n \end{aligned}$$

which is known as **expansion** about row i .

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Suppose that A is a square matrix. Then $\det(A^t) = \det(A)$. ©2005, 2006 Robert Beezer

Suppose that A is a square matrix of size n . Then

$$\det(A) = (-1)^{1+j} [A]_{1j} \det(A(1|j)) + (-1)^{2+j} [A]_{2j} \det(A(2|j)) \\ + (-1)^{3+j} [A]_{3j} \det(A(3|j)) + \cdots + (-1)^{n+j} [A]_{nj} \det(A(n|j)) \quad 1 \leq j \leq n$$

which is known as **expansion** about column j .

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Suppose that A is a square matrix with a row where every entry is zero, or a column where every entry is zero. Then $\det(A) = 0$.

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Suppose that A is a square matrix. Let B be the square matrix obtained from A by interchanging the location of two rows, or interchanging the location of two columns. Then $\det(B) = -\det(A)$.

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Suppose that A is a square matrix. Let B be the square matrix obtained from A by multiplying a single row by the scalar α , or by multiplying a single column by the scalar α . Then $\det(B) = \alpha \det(A)$.

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Suppose that A is a square matrix with two equal rows, or two equal columns. Then $\det(A) = 0$.

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Suppose that A is a square matrix. Let B be the square matrix obtained from A by multiplying a row by the scalar α and then adding it to another row, or by multiplying a column by the scalar α and then adding it to another column. Then $\det(B) = \det(A)$.

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For every $n \geq 1$, $\det(I_n) = 1$.

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For the three possible versions of an elementary matrix (Definition ELEM) we have the determinants,

1. $\det(E_{i,j}) = -1$
2. $\det(E_i(\alpha)) = \alpha$
3. $\det(E_{i,j}(\alpha)) = 1$

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Theorem DEMMM Determinants, Elementary Matrices, Matrix Multiplication
199

Suppose that A is a square matrix of size n and E is any elementary matrix of size n . Then

$$\det(EA) = \det(E) \det(A)$$

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Theorem SMZD Singular Matrices have Zero Determinants

200

Let A be a square matrix. Then A is singular if and only if $\det(A) = 0$.

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Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A are a linearly independent set.
6. A is invertible.
7. The column space of A is \mathbb{C}^n , $\mathcal{C}(A) = \mathbb{C}^n$.
8. The columns of A are a basis for \mathbb{C}^n .
9. The rank of A is n , $r(A) = n$.
10. The nullity of A is zero, $n(A) = 0$.
11. The determinant of A is nonzero, $\det(A) \neq 0$.

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Suppose that A and B are square matrices of the same size. Then $\det(AB) = \det(A)\det(B)$.

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Suppose that A is a square matrix of size n , $\mathbf{x} \neq \mathbf{0}$ is a vector in \mathbb{C}^n , and λ is a scalar in \mathbb{C} . Then we say \mathbf{x} is an **eigenvector** of A with **eigenvalue** λ if

$$A\mathbf{x} = \lambda\mathbf{x}$$

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Suppose A is a square matrix. Then A has at least one eigenvalue. ©2005, 2006 Robert

Suppose that A is a square matrix of size n . Then the **characteristic polynomial** of A is the polynomial $p_A(x)$ defined by

$$p_A(x) = \det(A - xI_n)$$

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Theorem EMRCP Eigenvalues of a Matrix are Roots of Characteristic Polynomials 206

Suppose A is a square matrix. Then λ is an eigenvalue of A if and only if $p_A(\lambda) = 0$. ©2005,

Suppose that A is a square matrix and λ is an eigenvalue of A . Then the **eigenspace** of A for λ , $E_A(\lambda)$, is the set of all the eigenvectors of A for λ , together with the inclusion of the zero vector.

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Suppose A is a square matrix of size n and λ is an eigenvalue of A . Then the eigenspace $E_A(\lambda)$ is a subspace of the vector space \mathbb{C}^n .

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Suppose A is a square matrix of size n and λ is an eigenvalue of A . Then

$$E_A(\lambda) = \mathcal{N}(A - \lambda I_n)$$

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Suppose that A is a square matrix and λ is an eigenvalue of A . Then the **algebraic multiplicity** of λ , $\alpha_A(\lambda)$, is the highest power of $(x - \lambda)$ that divides the characteristic polynomial, $p_A(x)$.

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Suppose that A is a square matrix and λ is an eigenvalue of A . Then the **geometric multiplicity** of λ , $\gamma_A(\lambda)$, is the dimension of the eigenspace $E_A(\lambda)$. ©2005, 2006 Robert

Theorem EDELI Eigenvectors with Distinct Eigenvalues are Linearly Independent
212

Suppose that A is a square matrix and $S = \{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots, \mathbf{x}_p\}$ is a set of eigenvectors with eigenvalues $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_p$ such that $\lambda_i \neq \lambda_j$ whenever $i \neq j$. Then S is a linearly independent set. ©2005, 2006 Robert

Suppose A is a square matrix. Then A is singular if and only if $\lambda = 0$ is an eigenvalue of A .

Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A are a linearly independent set.
6. A is invertible.
7. The column space of A is \mathbb{C}^n , $\mathcal{C}(A) = \mathbb{C}^n$.
8. The columns of A are a basis for \mathbb{C}^n .
9. The rank of A is n , $r(A) = n$.
10. The nullity of A is zero, $n(A) = 0$.
11. The determinant of A is nonzero, $\det(A) \neq 0$.
12. $\lambda = 0$ is not an eigenvalue of A .

Suppose A is a square matrix and λ is an eigenvalue of A . Then $\alpha\lambda$ is an eigenvalue of αA .

Suppose A is a square matrix, λ is an eigenvalue of A , and $s \geq 0$ is an integer. Then λ^s is an eigenvalue of A^s .

Suppose A is a square matrix and λ is an eigenvalue of A . Let $q(x)$ be a polynomial in the variable x . Then $q(\lambda)$ is an eigenvalue of the matrix $q(A)$. ©2005, 2006 Robert Beezer

Suppose A is a square nonsingular matrix and λ is an eigenvalue of A . Then $\frac{1}{\lambda}$ is an eigenvalue of the matrix A^{-1} . ©2005, 2006 Robert Beezer

Suppose A is a square matrix and λ is an eigenvalue of A . Then λ is an eigenvalue of the matrix A^t .

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Suppose A is a square matrix with real entries and \mathbf{x} is an eigenvector of A for the eigenvalue λ . Then $\bar{\mathbf{x}}$ is an eigenvector of A for the eigenvalue $\bar{\lambda}$.

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Suppose that A is a square matrix of size n . Then the characteristic polynomial of A , $p_A(x)$, has degree n .

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Suppose that A is a square matrix of size n with distinct eigenvalues $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_k$. Then

$$\sum_{i=1}^k \alpha_A(\lambda_i) = n$$

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Suppose that A is a square matrix of size n and λ is an eigenvalue. Then

$$1 \leq \gamma_A(\lambda) \leq \alpha_A(\lambda) \leq n$$

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Suppose that A is a square matrix of size n . Then A cannot have more than n distinct eigenvalues.

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Suppose that A is a Hermitian matrix and λ is an eigenvalue of A . Then $\lambda \in \mathbb{R}$.

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Suppose that A is a Hermitian matrix and \mathbf{x} and \mathbf{y} are two eigenvectors of A for different eigenvalues. Then \mathbf{x} and \mathbf{y} are orthogonal vectors.

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Suppose A and B are two square matrices of size n . Then A and B are **similar** if there exists a nonsingular matrix of size n , S , such that $A = S^{-1}BS$. ©2005, 2006 Robert Beezer

Suppose A , B and C are square matrices of size n . Then

1. A is similar to A . (Reflexive)
2. If A is similar to B , then B is similar to A . (Symmetric)
3. If A is similar to B and B is similar to C , then A is similar to C . (Transitive)

Suppose A and B are similar matrices. Then the characteristic polynomials of A and B are equal, that is $p_A(x) = p_B(x)$.

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Suppose that A is a square matrix. Then A is a **diagonal matrix** if $[A]_{ij} = 0$ whenever $i \neq j$.

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Suppose A is a square matrix. Then A is **diagonalizable** if A is similar to a diagonal matrix.

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Suppose A is a square matrix of size n . Then A is diagonalizable if and only if there exists a linearly independent set S that contains n eigenvectors of A .

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Suppose A is a square matrix. Then A is diagonalizable if and only if $\gamma_A(\lambda) = \alpha_A(\lambda)$ for every eigenvalue λ of A .

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Suppose A is a square matrix of size n with n distinct eigenvalues. Then A is diagonalizable.

Definition LT Linear Transformation

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A **linear transformation**, $T: U \mapsto V$, is a function that carries elements of the vector space U (called the **domain**) to the vector space V (called the **codomain**), and which has two additional properties

1. $T(\mathbf{u}_1 + \mathbf{u}_2) = T(\mathbf{u}_1) + T(\mathbf{u}_2)$ for all $\mathbf{u}_1, \mathbf{u}_2 \in U$
2. $T(\alpha\mathbf{u}) = \alpha T(\mathbf{u})$ for all $\mathbf{u} \in U$ and all $\alpha \in \mathbb{C}$

Suppose $T: U \mapsto V$ is a linear transformation. Then $T(\mathbf{0}) = \mathbf{0}$.

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Suppose that A is an $m \times n$ matrix. Define a function $T: \mathbb{C}^n \mapsto \mathbb{C}^m$ by $T(\mathbf{x}) = A\mathbf{x}$. Then T is a linear transformation.

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Suppose that $T: \mathbb{C}^n \mapsto \mathbb{C}^m$ is a linear transformation. Then there is an $m \times n$ matrix A such that $T(\mathbf{x}) = A\mathbf{x}$.

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Suppose that $T: U \mapsto V$ is a linear transformation, $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t$ are vectors from U and $a_1, a_2, a_3, \dots, a_t$ are scalars from \mathbb{C} . Then

$$T(a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + a_3\mathbf{u}_3 + \cdots + a_t\mathbf{u}_t) = a_1T(\mathbf{u}_1) + a_2T(\mathbf{u}_2) + a_3T(\mathbf{u}_3) + \cdots + a_tT(\mathbf{u}_t)$$

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Suppose that $T: U \mapsto V$ is a linear transformation, $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a basis for U and \mathbf{w} is a vector from U . Let $a_1, a_2, a_3, \dots, a_n$ be the scalars from \mathbb{C} such that

$$\mathbf{w} = a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + a_3\mathbf{u}_3 + \cdots + a_n\mathbf{u}_n$$

Then

$$T(\mathbf{w}) = a_1T(\mathbf{u}_1) + a_2T(\mathbf{u}_2) + a_3T(\mathbf{u}_3) + \cdots + a_nT(\mathbf{u}_n)$$

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Suppose that $T: U \mapsto V$ is a linear transformation. For each \mathbf{v} , define the **pre-image** of \mathbf{v} to be the subset of U given by

$$T^{-1}(\mathbf{v}) = \{\mathbf{u} \in U \mid T(\mathbf{u}) = \mathbf{v}\}$$

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Suppose that $T: U \mapsto V$ and $S: U \mapsto V$ are two linear transformations with the same domain and codomain. Then their **sum** is the function $T + S: U \mapsto V$ whose outputs are defined by

$$(T + S)(\mathbf{u}) = T(\mathbf{u}) + S(\mathbf{u})$$

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Suppose that $T: U \mapsto V$ and $S: U \mapsto V$ are two linear transformations with the same domain and codomain. Then $T + S: U \mapsto V$ is a linear transformation. ©2005, 2006 Robert Beezer

Suppose that $T: U \mapsto V$ is a linear transformation and $\alpha \in \mathbb{C}$. Then the **scalar multiple** is the function $\alpha T: U \mapsto V$ whose outputs are defined by

$$(\alpha T)(\mathbf{u}) = \alpha T(\mathbf{u})$$

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Theorem MLTLT Multiple of a Linear Transformation is a Linear Transformation
246

Suppose that $T: U \mapsto V$ is a linear transformation and $\alpha \in \mathbb{C}$. Then $(\alpha T): U \mapsto V$ is a linear transformation.

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Suppose that U and V are vector spaces. Then the set of all linear transformations from U to V , $LT(U, V)$ is a vector space when the operations are those given in Definition LTA and Definition LTSM.

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Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are linear transformations. Then the **composition** of S and T is the function $(S \circ T): U \mapsto W$ whose outputs are defined by

$$(S \circ T)(\mathbf{u}) = S(T(\mathbf{u}))$$

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Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are linear transformations. Then $(S \circ T): U \mapsto W$ is a linear transformation.

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Suppose $T: U \mapsto V$ is a linear transformation. Then T is **injective** if whenever $T(\mathbf{x}) = T(\mathbf{y})$, then $\mathbf{x} = \mathbf{y}$.

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Suppose $T: U \mapsto V$ is a linear transformation. Then the **kernel** of T is the set

$$\mathcal{K}(T) = \{ \mathbf{u} \in U \mid T(\mathbf{u}) = \mathbf{0} \}$$

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Suppose that $T: U \mapsto V$ is a linear transformation. Then the kernel of T , $\mathcal{K}(T)$, is a subspace of U .

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Suppose $T: U \mapsto V$ is a linear transformation and $\mathbf{v} \in V$. If the preimage $T^{-1}(\mathbf{v})$ is non-empty, and $\mathbf{u} \in T^{-1}(\mathbf{v})$ then

$$T^{-1}(\mathbf{v}) = \{\mathbf{u} + \mathbf{z} \mid \mathbf{z} \in \mathcal{K}(T)\} = \mathbf{u} + \mathcal{K}(T)$$

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Suppose that $T: U \mapsto V$ is a linear transformation. Then T is injective if and only if the kernel of T is trivial, $\mathcal{K}(T) = \{\mathbf{0}\}$.

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Suppose that $T: U \mapsto V$ is an injective linear transformation and $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\}$ is a linearly independent subset of U . Then $R = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_t)\}$ is a linearly independent subset of V .

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Suppose that $T: U \mapsto V$ is a linear transformation and $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_m\}$ is a basis of U . Then T is injective if and only if $C = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_m)\}$ is a linearly independent subset of V .

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Suppose that $T: U \mapsto V$ is an injective linear transformation. Then $\dim(U) \leq \dim(V)$.

Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are injective linear transformations. Then $(S \circ T): U \mapsto W$ is an injective linear transformation.

Suppose $T: U \mapsto V$ is a linear transformation. Then T is **surjective** if for every $\mathbf{v} \in V$ there exists a $\mathbf{u} \in U$ so that $T(\mathbf{u}) = \mathbf{v}$.

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Suppose $T: U \mapsto V$ is a linear transformation. Then the **range** of T is the set

$$\mathcal{R}(T) = \{T(\mathbf{u}) \mid \mathbf{u} \in U\}$$

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Suppose that $T: U \mapsto V$ is a linear transformation. Then the range of T , $\mathcal{R}(T)$, is a subspace of V .

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Suppose that $T: U \mapsto V$ is a linear transformation. Then T is surjective if and only if the range of T equals the codomain, $\mathcal{R}(T) = V$.

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Suppose that $T: U \mapsto V$ is a linear transformation and $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\}$ spans U . Then $R = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_t)\}$ spans $\mathcal{R}(T)$. ©2005, 2006 Robert Beezer

Suppose that $T: U \mapsto V$ is a linear transformation. Then

$$\mathbf{v} \in \mathcal{R}(T) \text{ if and only if } T^{-1}(\mathbf{v}) \neq \emptyset$$

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Suppose that $T: U \mapsto V$ is a linear transformation and $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_m\}$ is a basis of U . Then T is surjective if and only if $C = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_m)\}$ is a spanning set for V .

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Suppose that $T: U \mapsto V$ is a surjective linear transformation. Then $\dim(U) \geq \dim(V)$.

Theorem CSLTS **Composition of Surjective Linear Transformations is Surjective**
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Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are surjective linear transformations. Then $(S \circ T): U \mapsto W$ is a surjective linear transformation. ©2005, 2006 Robert Beezer

Definition IDLT **Identity Linear Transformation**

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The **identity linear transformation** on the vector space W is defined as

$$I_W: W \mapsto W, \quad I_W(\mathbf{w}) = \mathbf{w}$$

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Suppose that $T: U \mapsto V$ is a linear transformation. If there is a function $S: V \mapsto U$ such that

$$S \circ T = I_U \qquad T \circ S = I_V$$

then T is **invertible**. In this case, we call S the **inverse** of T and write $S = T^{-1}$. ©2005,

Theorem ILTLT Inverse of a Linear Transformation is a Linear Transformation
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Suppose that $T: U \mapsto V$ is an invertible linear transformation. Then the function $T^{-1}: V \mapsto U$ is a linear transformation. ©2005, 2006 Robert Beezer

Suppose that $T: U \mapsto V$ is an invertible linear transformation. Then T^{-1} is an invertible linear transformation and $(T^{-1})^{-1} = T$.

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Suppose $T: U \mapsto V$ is a linear transformation. Then T is invertible if and only if T is injective and surjective.

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Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are invertible linear transformations. Then the composition, $(S \circ T): U \mapsto W$ is an invertible linear transformation. ©2005, 2006 Robert

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Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are invertible linear transformations. Then $S \circ T$ is invertible and $(S \circ T)^{-1} = T^{-1} \circ S^{-1}$. ©2005, 2006 Robert Beezer

Two vector spaces U and V are **isomorphic** if there exists an invertible linear transformation T with domain U and codomain V , $T: U \mapsto V$. In this case, we write $U \cong V$, and the linear transformation T is known as an **isomorphism** between U and V . ©2005, 2006 Robert

Suppose U and V are isomorphic vector spaces. Then $\dim(U) = \dim(V)$. ©2005, 2006

Suppose that $T: U \mapsto V$ is a linear transformation. Then the **rank** of T , $r(T)$, is the dimension of the range of T ,

$$r(T) = \dim(\mathcal{R}(T))$$

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Suppose that $T: U \mapsto V$ is a linear transformation. Then the **nullity** of T , $n(T)$, is the dimension of the kernel of T ,

$$n(T) = \dim(\mathcal{K}(T))$$

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Suppose that $T: U \mapsto V$ is a linear transformation. Then the rank of T is the dimension of V , $r(T) = \dim(V)$, if and only if T is surjective. ©2005, 2006 Robert Beezer

Suppose that $T: U \mapsto V$ is an injective linear transformation. Then the nullity of T is zero, $n(T) = 0$, if and only if T is injective. ©2005, 2006 Robert Beezer

Suppose that $T: U \mapsto V$ is a linear transformation. Then

$$r(T) + n(T) = \dim(U)$$

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Definition VR Vector Representation

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Suppose that V is a vector space with a basis $B = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_n\}$. Define a function $\rho_B: V \mapsto \mathbb{C}^n$ as follows. For $\mathbf{w} \in V$, find scalars $a_1, a_2, a_3, \dots, a_n$ so that

$$\mathbf{w} = a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + a_3\mathbf{v}_3 + \dots + a_n\mathbf{v}_n$$

then

$$[\rho_B(\mathbf{w})]_i = a_i \qquad 1 \leq i \leq n$$

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The function ρ_B (Definition VR) is a linear transformation.

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The function ρ_B (Definition VR) is an injective linear transformation.

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The function ρ_B (Definition VR) is a surjective linear transformation. ©2005, 2006 Robert

The function ρ_B (Definition VR) is an invertible linear transformation. ©2005, 2006

Suppose that V is a vector space with dimension n . Then V is isomorphic to \mathbb{C}^n . ©2005,

Suppose U and V are both finite-dimensional vector spaces. Then U and V are isomorphic if and only if $\dim(U) = \dim(V)$. ©2005, 2006 Robert Beezer

Suppose that U is a vector space with a basis B of size n . Then $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_k\}$ is a linearly independent subset of U if and only if $R = \{\rho_B(\mathbf{u}_1), \rho_B(\mathbf{u}_2), \rho_B(\mathbf{u}_3), \dots, \rho_B(\mathbf{u}_k)\}$ is a linearly independent subset of \mathbb{C}^n .

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Suppose that U is a vector space with a basis B of size n . Then $\mathbf{u} \in \langle\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_k\}\rangle$ if and only if $\rho_B(\mathbf{u}) \in \langle\{\rho_B(\mathbf{u}_1), \rho_B(\mathbf{u}_2), \rho_B(\mathbf{u}_3), \dots, \rho_B(\mathbf{u}_k)\}\rangle$.

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Suppose that $T: U \mapsto V$ is a linear transformation, $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a basis for U of size n , and C is a basis for V of size m . Then the **matrix representation** of T relative to B and C is the $m \times n$ matrix,

$$M_{B,C}^T = [\rho_C(T(\mathbf{u}_1)) | \rho_C(T(\mathbf{u}_2)) | \rho_C(T(\mathbf{u}_3)) | \dots | \rho_C(T(\mathbf{u}_n))]$$

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Suppose that $T: U \mapsto V$ is a linear transformation, B is a basis for U , C is a basis for V and $M_{B,C}^T$ is the matrix representation of T relative to B and C . Then, for any $\mathbf{u} \in U$,

$$\rho_C(T(\mathbf{u})) = M_{B,C}^T(\rho_B(\mathbf{u}))$$

or equivalently

$$T(\mathbf{u}) = \rho_C^{-1}(M_{B,C}^T(\rho_B(\mathbf{u})))$$

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Theorem MRSLT Matrix Representation of a Sum of Linear Transformations 293

Suppose that $T: U \mapsto V$ and $S: U \mapsto V$ are linear transformations, B is a basis of U and C is a basis of V . Then

$$M_{B,C}^{T+S} = M_{B,C}^T + M_{B,C}^S$$

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Theorem MRMLT Matrix Representation of a Multiple of a Linear Transformation 294

Suppose that $T: U \mapsto V$ is a linear transformation, $\alpha \in \mathbb{C}$, B is a basis of U and C is a basis of V . Then

$$M_{B,C}^{\alpha T} = \alpha M_{B,C}^T$$

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Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are linear transformations, B is a basis of U , C is a basis of V , and D is a basis of W . Then

$$M_{B,D}^{S \circ T} = M_{C,D}^S M_{B,C}^T$$

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Suppose that $T: U \mapsto V$ is a linear transformation, B is a basis for U of size n , and C is a basis for V . Then the kernel of T is isomorphic to the null space of $M_{B,C}^T$,

$$\mathcal{K}(T) \cong \mathcal{N}(M_{B,C}^T)$$

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Suppose that $T: U \mapsto V$ is a linear transformation, B is a basis for U of size n , and C is a basis for V of size m . Then the range of T is isomorphic to the column space of $M_{B,C}^T$,

$$\mathcal{R}(T) \cong \mathcal{C}(M_{B,C}^T)$$

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Suppose that $T: U \mapsto V$ is an invertible linear transformation, B is a basis for U and C is a basis for V . Then the matrix representation of T relative to B and C , $M_{B,C}^T$ is an invertible matrix, and

$$M_{C,B}^{T^{-1}} = (M_{B,C}^T)^{-1}$$

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Suppose that A is a square matrix of size n and $T: \mathbb{C}^n \mapsto \mathbb{C}^n$ is the linear transformation defined by $T(\mathbf{x}) = A\mathbf{x}$. Then A is invertible matrix if and only if T is an invertible linear transformation.

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Theorem NSME9 NonSingular Matrix Equivalences, Round 9

Suppose that A is a square matrix of size n . The following are equivalent.

1. A is nonsingular.
2. A row-reduces to the identity matrix.
3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}$.
4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
5. The columns of A are a linearly independent set.
6. A is invertible.
7. The column space of A is \mathbb{C}^n , $\mathcal{C}(A) = \mathbb{C}^n$.
8. The columns of A are a basis for \mathbb{C}^n .
9. The rank of A is n , $r(A) = n$.
10. The nullity of A is zero, $n(A) = 0$.
11. The determinant of A is nonzero, $\det(A) \neq 0$.
12. $\lambda = 0$ is not an eigenvalue of A .
13. The linear transformation $T: \mathbb{C}^n \mapsto \mathbb{C}^n$ defined by $T(\mathbf{x}) = A\mathbf{x}$ is invertible.

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Suppose that $T: V \mapsto V$ is a linear transformation. Then a nonzero vector $\mathbf{v} \in V$ is an **eigenvector** of T for the **eigenvalue** λ if $T(\mathbf{v}) = \lambda\mathbf{v}$. ©2005, 2006 Robert Beezer

Suppose that V is a vector space, and $I_V: V \mapsto V$ is the identity linear transformation on V . Let $B = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_n\}$ and C be two bases of V . Then the **change-of-basis matrix** from B to C is the matrix representation of I_V relative to B and C ,

$$\begin{aligned} C_{B,C} &= M_{B,C}^{I_V} \\ &= [\rho_C(I_V(\mathbf{v}_1)) \mid \rho_C(I_V(\mathbf{v}_2)) \mid \rho_C(I_V(\mathbf{v}_3)) \mid \dots \mid \rho_C(I_V(\mathbf{v}_n))] \\ &= [\rho_C(\mathbf{v}_1) \mid \rho_C(\mathbf{v}_2) \mid \rho_C(\mathbf{v}_3) \mid \dots \mid \rho_C(\mathbf{v}_n)] \end{aligned}$$

Suppose that \mathbf{v} is a vector in the vector space V and B and C are bases of V . Then

$$\rho_C(\mathbf{v}) = C_{B,C}\rho_B(\mathbf{v})$$

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Suppose that V is a vector space, and B and C are bases of V . Then the change-of-basis matrix $C_{B,C}$ is nonsingular and

$$C_{B,C}^{-1} = C_{C,B}$$

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Suppose that $T: U \mapsto V$ is a linear transformation, B and C are bases for U , and D and E are bases for V . Then

$$M_{B,D}^T = C_{E,D} M_{C,E}^T C_{B,C}$$

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Suppose that $T: V \mapsto V$ is a linear transformation and B and C are bases of V . Then

$$M_{B,B}^T = C_{B,C}^{-1} M_{C,C}^T C_{B,C}$$

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Suppose that $T: V \mapsto V$ is a linear transformation and B is a basis of V . Then $\mathbf{v} \in V$ is an eigenvector of T for the eigenvalue λ if and only if $\rho_B(\mathbf{v})$ is an eigenvector of $M_{B,B}^T$ for the eigenvalue λ .

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